

# Google scholar

risk management value company matrix models

[Search](#)[Advanced Scholar Search](#)  
[Scholar Preferences](#)**Scholar** All articles Recent articles

Results 1 - 10 of about 336,000. (0.24 sec)

[Applying the design structure matrix to system decomposition and integration problems: a ...](#) - [\\*axiod.com](#)

[PDF]

TR Browning, LMA Co, F Worth - IEEE Transactions on Engineering management, 2001 - ieeexplore.ieee.org  
... flow (an important aspect of Lean principles and **value streams**) [23 ... or rework as  
a source of schedule **risk** [19]. ... IEEE TRANSACTIONS ON ENGINEERING MANAGEMENT, VOL ...

Cited by 335 - Related articles - BL Direct - All 7 versions

[On the covariance matrices used in \*\*value at risk\*\* models-](#) [\\*rdg.ac.uk](#) [PDF]

CO Alexander, CT Leigh - The journal of Derivatives, 1997 - ijjournals.com  
... CO Alexander ... linear **value at risk** models always give a positive **value at risk** ... relevant  
to only a few positions, but firmwide **risk management** requirements are ...

Cited by 101 - Related articles - All 5 versions

[Correlation and dependence in \*\*risk management\*\*: properties and pitfalls-](#) [\\*psu.edu](#) [PDF]

P Embrechts, A McNeil, D Straumann - Risk management: value at risk and beyond, 2002 - books.google.com  
... The independence of the conditional **co-variance** from  $X_2$  ... are amenable to the standard  
approaches of **risk management**. They support both the use of **Value-at-Risk** ...

Cited by 826 - Related articles - All 31 versions

[Coping with systems \*\*risk\*\*: security planning \*\*models\*\* for \*\*management\*\* decision making](#)

DW Straub, RJ Welke - MIS quarterly, 1998 - jstor.org  
... An agenda for **management** action is proposed to deal ... all likelihood, the most serious  
**risk** confronting an ... unavailable to process the **company's** basic transactions ...

Cited by 247 - Related articles - BL Direct - All 6 versions

[... Russell-Yasuda Kasai model: An asset/liability model for a Japanese insurance company ...](#)

DR Carino, T Kent, DH Myers, C Stacy, M ... - Interfaces, 1994 - jstor.org  
... Yasuda needed a comprehensive asset/ liability **management model** because of ... to maximize  
the long-run **value** of the ... total return as a measure of **risk** bears little ...

Cited by 212 - Related articles - BL Direct - All 3 versions

[PDF] [\\*Risk management, capital budgeting and capital structure policy for financial institutions: ...](#)

KA Froot, JC Stein - 1996 - Citeseer

... However, our results suggest that if **risk management** is a serious concern for the  
group ... For example, suppose the purchase price for the **company** in question ...

Cited by 344 - Related articles - View as HTML - BL Direct - All 15 versions

Mean-absolute deviation portfolio optimization model and its applications to Tokyo stock ...

H Konno, H Yamazaki - Management Science, 1991 - jstor.org

... where  $E[\cdot]$  represents the expected **value** of the random variable in ... means that the investors' perception against **risk** is not ... (c) Transaction/**Management** cost and ...

Cited by 458 - Related articles - All 7 versions

Transmission congestion management in competitive electricitymarkets

..., P Gas, E Co, CA San Francisco - IEEE Transactions on Power Systems, 1998 - ieeexplore.ieee.org

... Since this locational **value** is a function of ... the amount needed for congestion **management** (above the ... designed to mitigate the financial **risk** associated with ...

Cited by 246 - Related articles - BL Direct - All 3 versions

... value-at-risk based evaluation of large multi asset volatility models for risk management- cam.ac.uk

[PDF]

MH Pesaran, P Zaffaroni, P Str, H Street, V ... - papers.ssrn.com

... of the returns, by assuming that the **value** of the portfolio under **management** is small ... a wider context that nests both passive and active **risk management** ...

Cited by 51 - Related articles - BL Direct - All 28 versions

How accurate are value-at-risk models at commercial banks?- interbank.org [PDF]

J Berkowitz, J O'Brien - Journal of Finance, 2002 - jstor.org

... revenue is based on position **values** recorded at ... represents the bank holding **company's** consolidated trading ... A shortcoming of VaR as a **risk management** tool is ...

Cited by 186 - Related articles - BL Direct - All 36 versions

Gooooooooogle ►

Result Page: 1 2 3 4 5 6 7 8 9 10 [Next](#)

[Go to Google Home](#) - [About Google](#) - [About Google Scholar](#)

©2009 Google